

FIG. 1

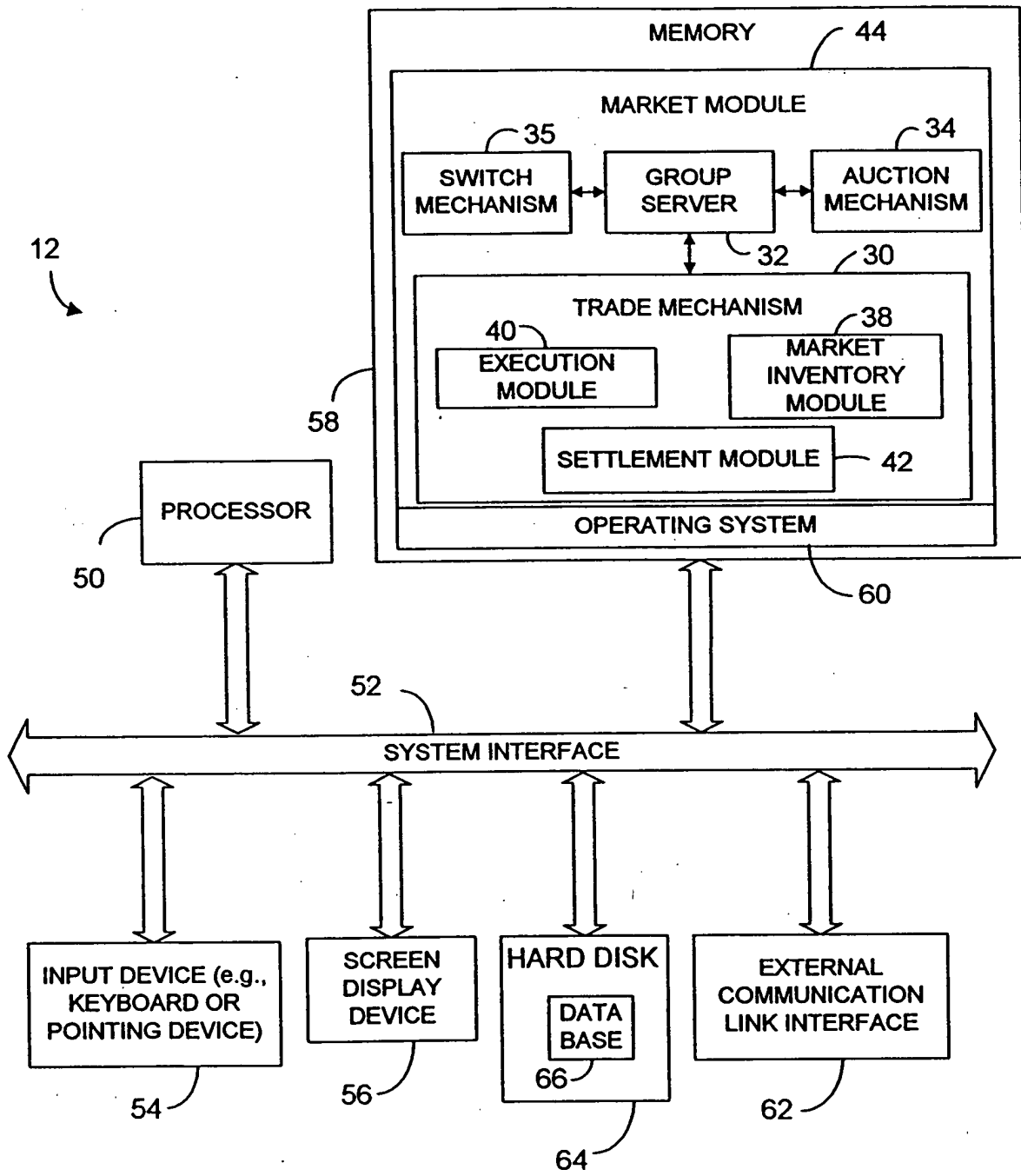


FIG. 2

005007-81362960

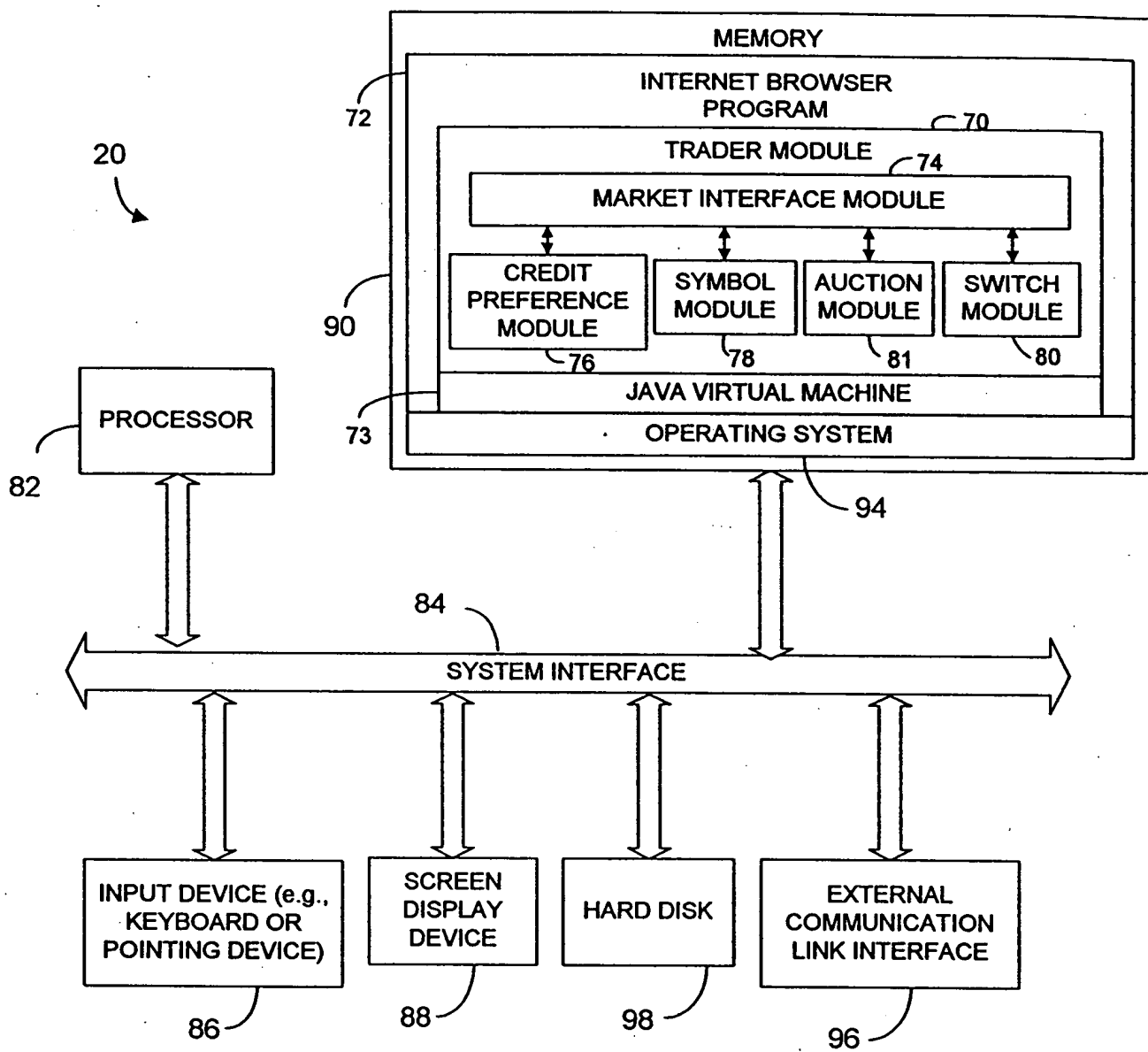


FIG. 3

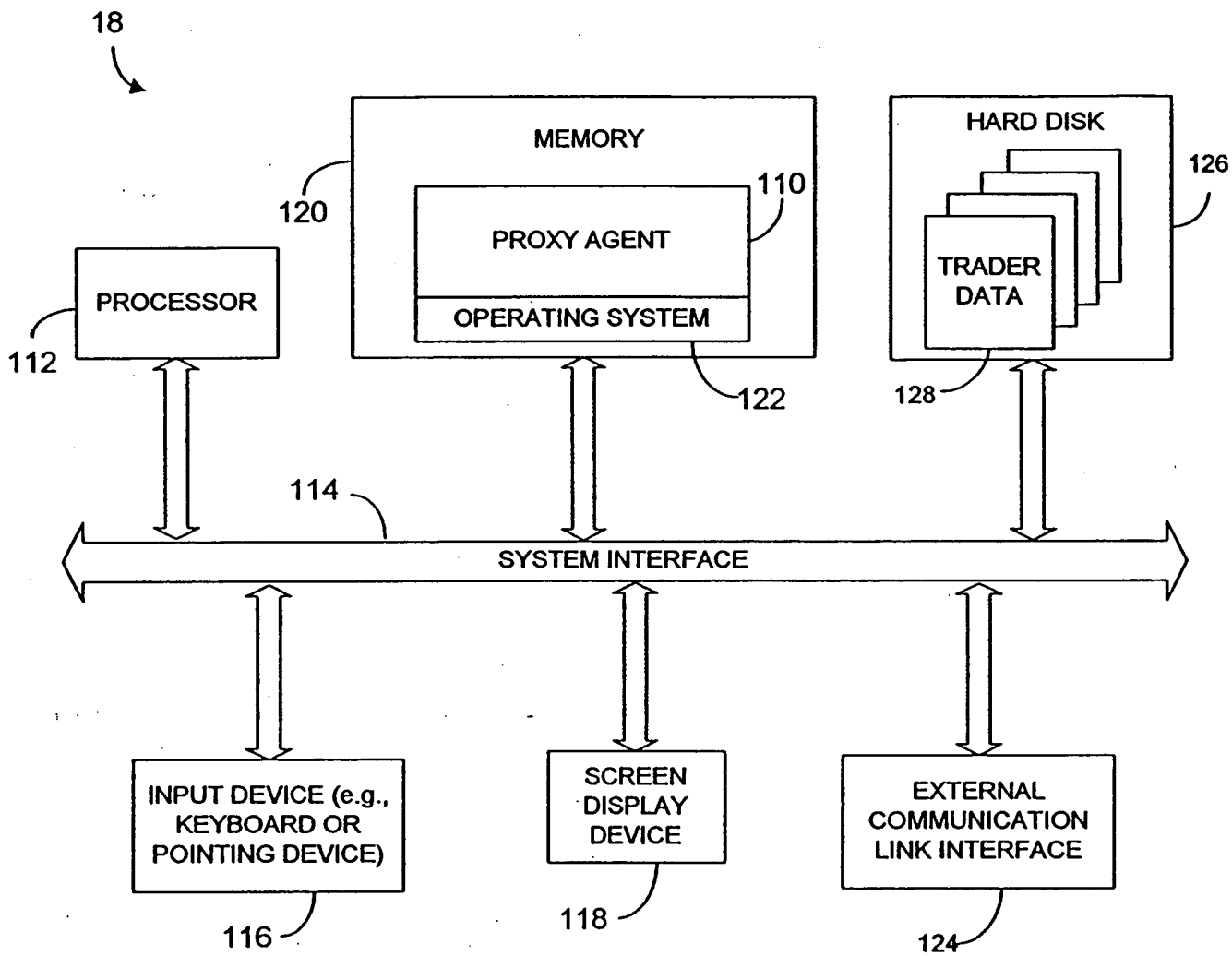


FIG. 4

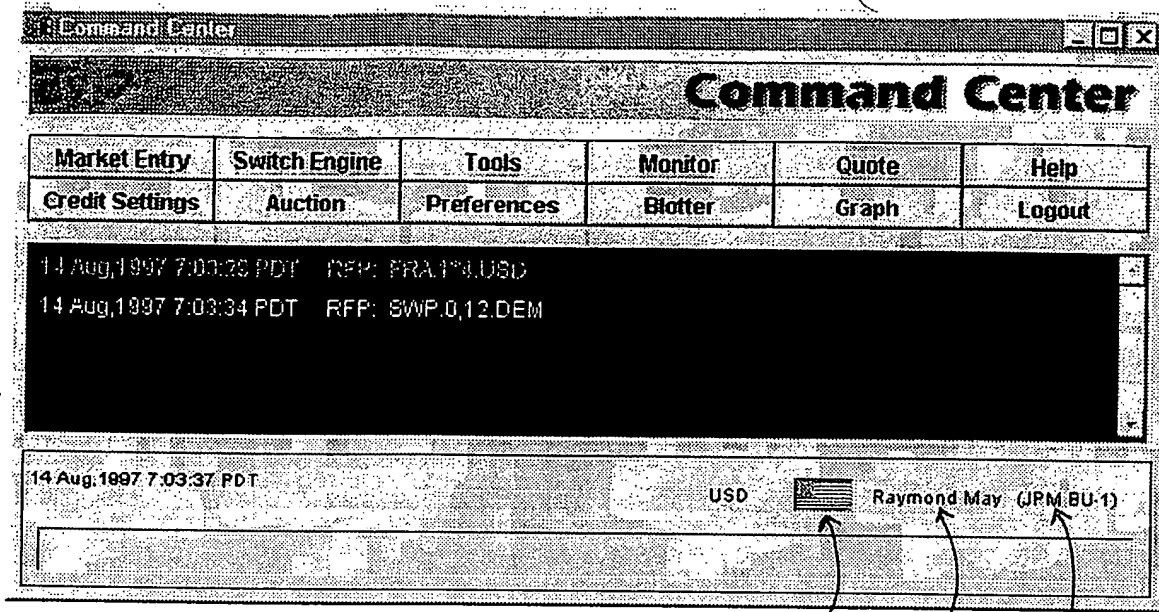


FIG. 5

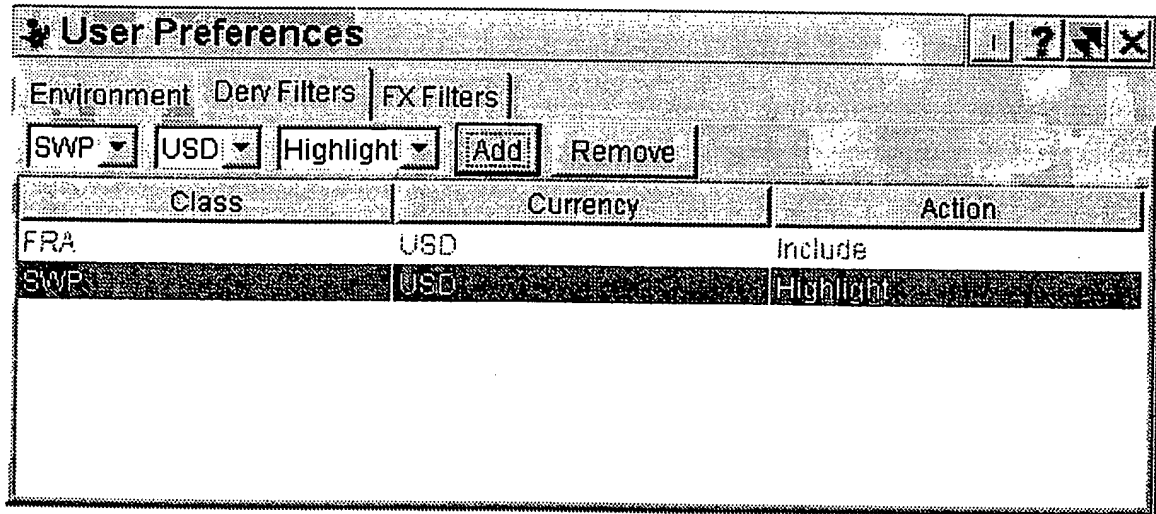


FIG. 6A

005001-81862960

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**User Preferences**

Environment | **Deriv Filters** | FX Filters

Look And Feel

☒ Windows ☐ Motif ☐ Metal

User Defaults

Credit Group: SWF

Instrument Class: FRA

SWF Currency: USD

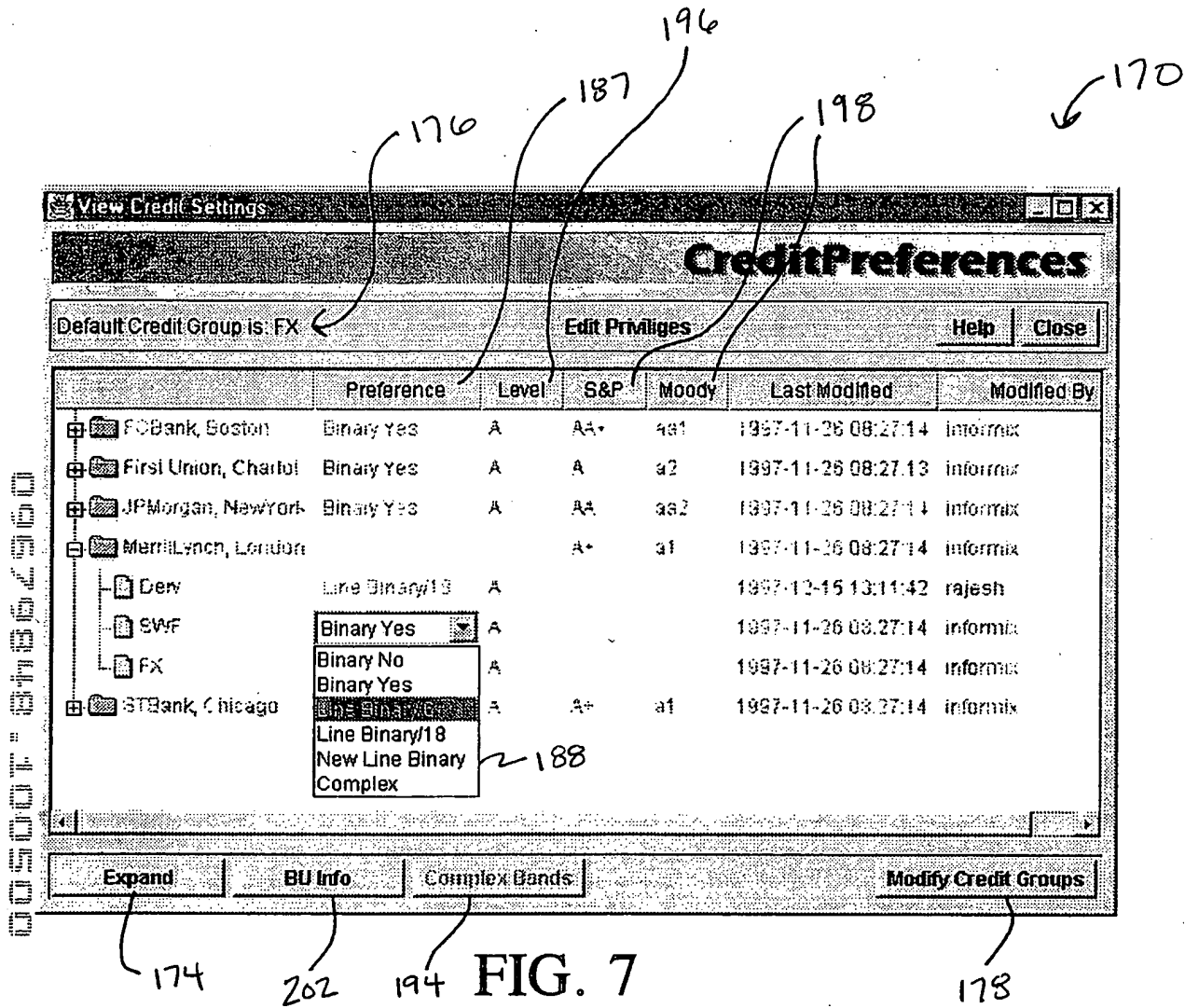
Appearance

Show Banners: ☒

Show Toolbars: ☐

Colorblind User: ☐

FIG. 6B



00500T 81862960

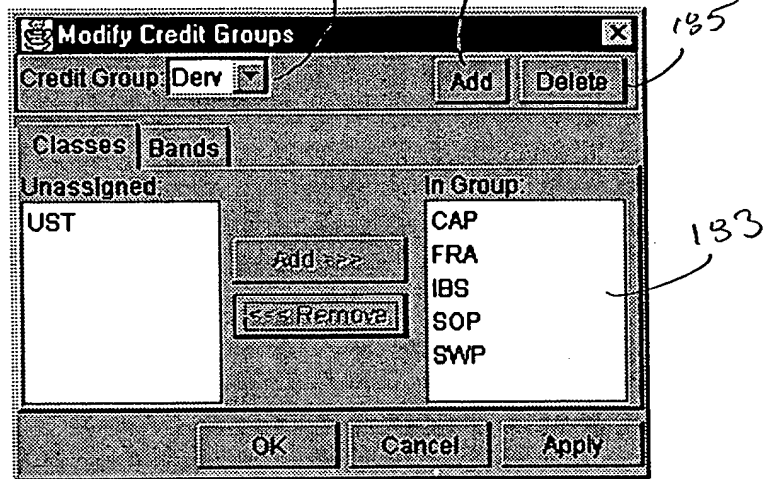


FIG. 8A

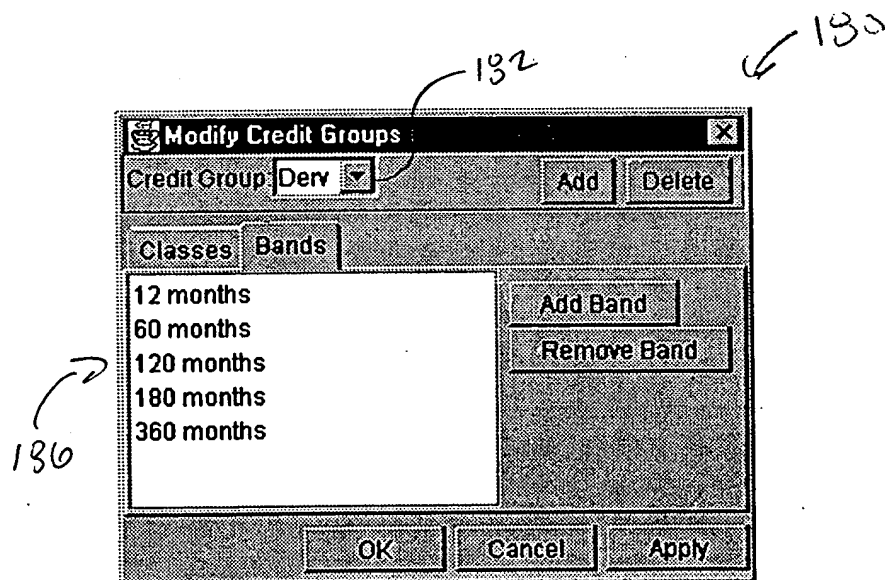
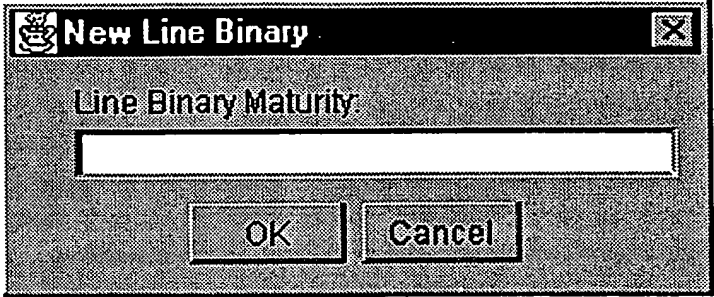


FIG. 8B



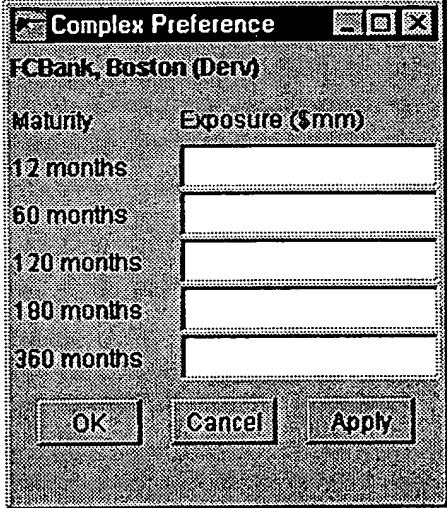
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A dialog box titled "New Line Binary" with a close button (X) in the top right corner. Below the title bar, the text "Line Binary Maturity:" is displayed above a single text input field. At the bottom of the dialog are two buttons: "OK" and "Cancel".

FIG. 9A

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A dialog box titled "Complex Preference" with standard window controls (minimize, maximize, close) in the top right corner. Below the title bar, the text "FCBank, Boston (Derv)" is displayed. The dialog contains two columns: "Maturity" and "Exposure (\$mm)". The "Maturity" column lists five options: "12 months", "60 months", "120 months", "180 months", and "360 months". The "Exposure (\$mm)" column contains five corresponding empty text input fields. At the bottom of the dialog are three buttons: "OK", "Cancel", and "Apply".

FIG. 9B

005001-84862960

005007-84862960

First Citizens Credit Data

First Citizens

Close

**First Citizens**

Internal Facility#:

Telephone:

Internal Comments:

Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

204

FIG. 10

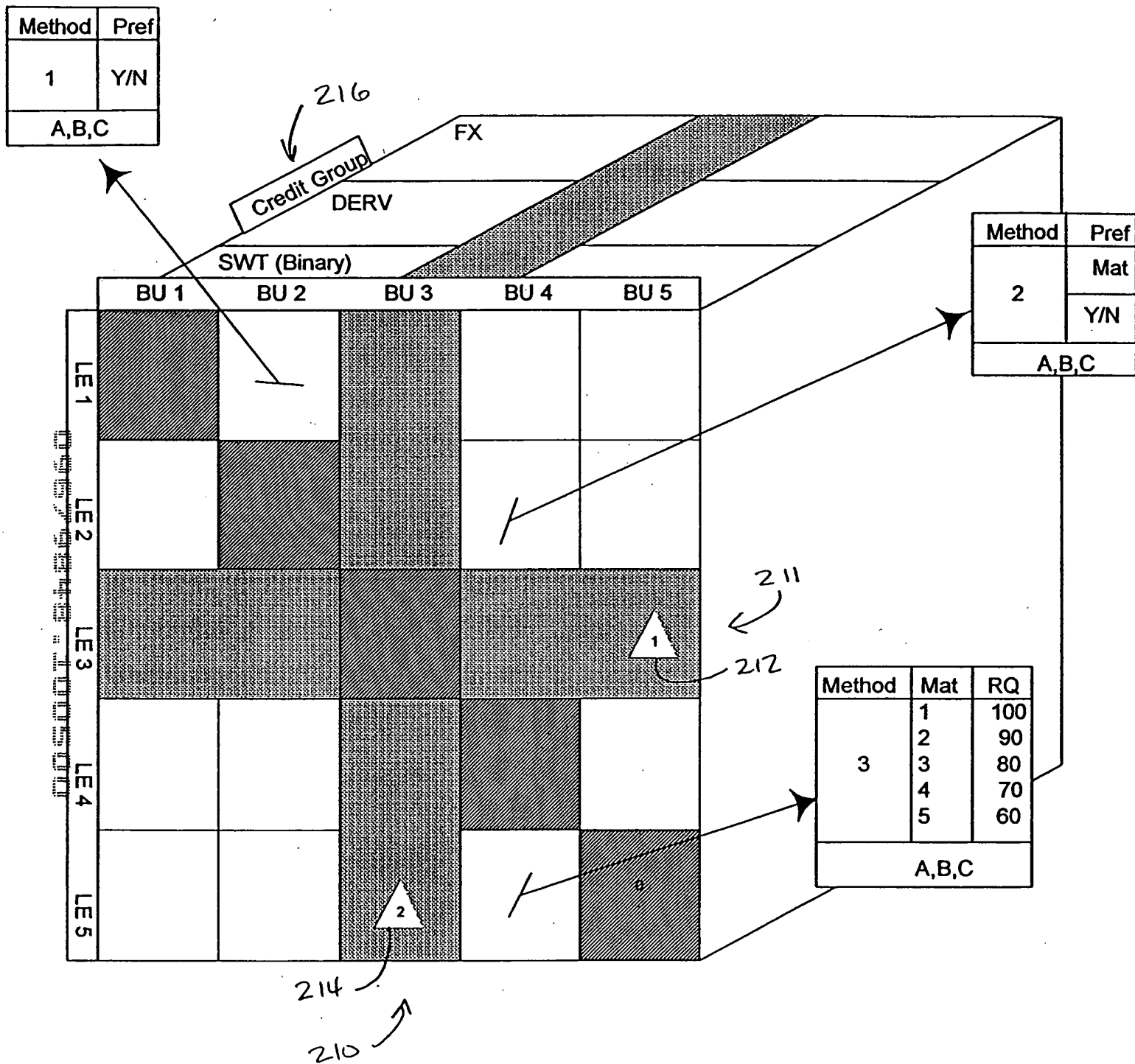


FIG. 11

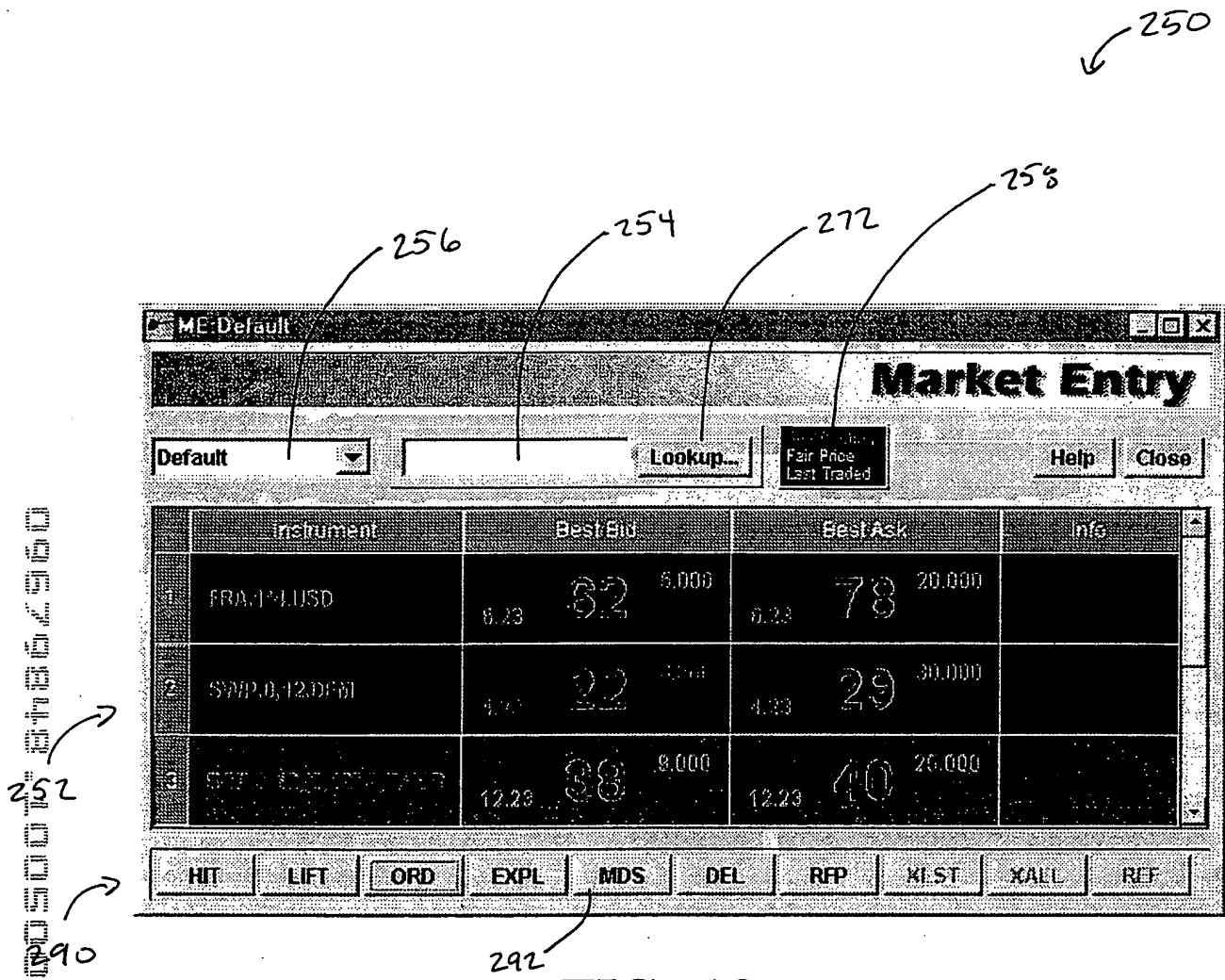


FIG. 12

00500T-81852960

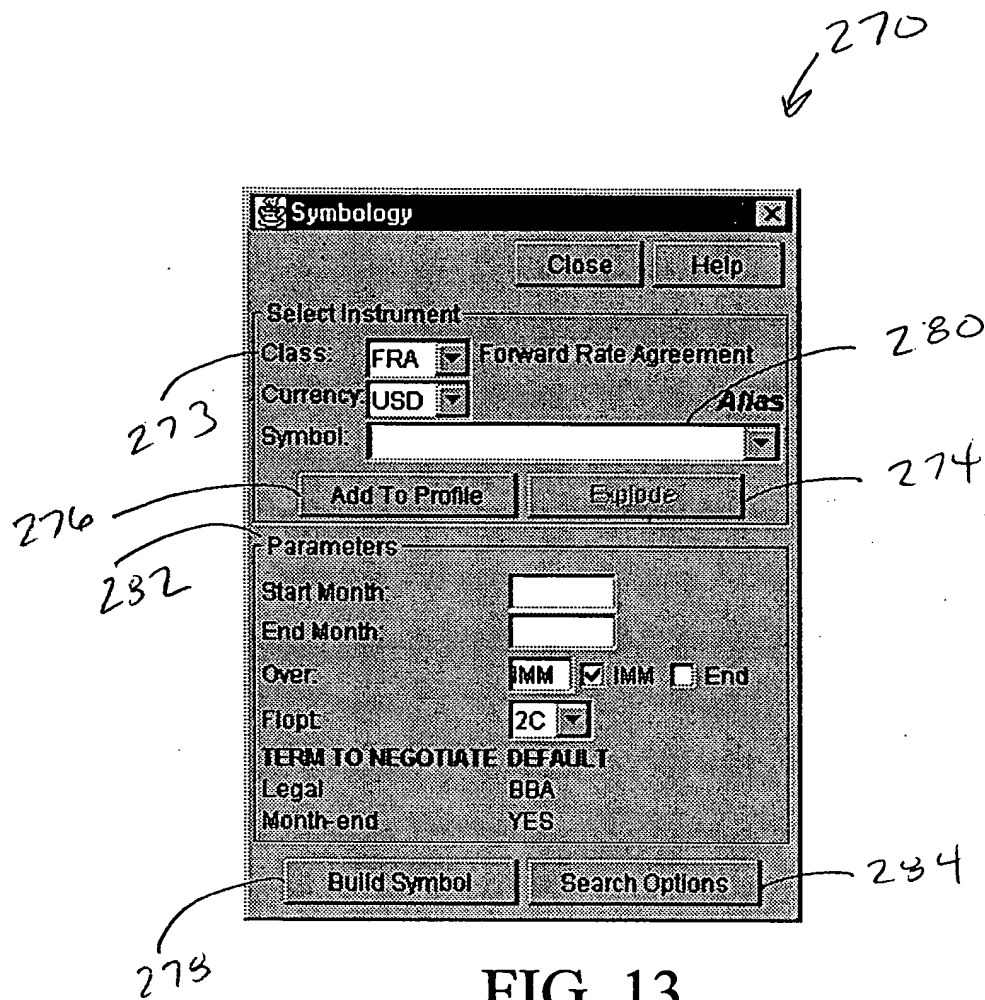


FIG. 13

00500T-84862960

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**Place Passive Order [BUY]**

FRA 2,5,3L USD #2

Order Type: ☒ Bid ☐ Ask

Price:

Quantity (mm):

Good Until: Logout ☒

Submit Cancel

FIG. 14A

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**Hit Order [SELL]**

FRA 14,E,3L USD #1

Order Price: 5.5

Order Quantity: 25

Submit Cancel

FIG. 14B

005007" 81862960

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FRA 1*4 USD					
Market Details					
FRA 1*4 USD			Help Close		
	Bid Quantity	Bid Price	Ask Price	Ask Quantity	
			8.2380	12,000,000	A
			8.2378	9,000,000	A
			8.2376	11,000,000	A
A	12,000,000	6.2362			
A	12,000,000	6.2361			
Fair Price 7.455		Spread Setting 0.352		Last Traded 7.455	
HIT	LIFT	ORD	EXPL	DEL	RFP
XLST	XALL	REF			

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FIG. 15

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Outstanding Orders							
Submit All		Refer All		Cancel All		Cancel	
						Help	
						Close	
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPNX	FRA1*4.USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT
OPNX	SWP0.12.DEM	Buy	4.2322	8,000,000		LOGOUT	SUBMIT
OPNX	SOP0.12.[0.12].P.7.USD	Buy	12.2338	9,000,000		LOGOUT	SUBMIT
OPNX	SOP0.12.[0.12].P.7.USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT

FIG. 16

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Client Monitor										
Symbol	Action	Price	Quantity	Counterparty	Commission	Status	Process Flow	Settlement ID	Moment	RQ
FRA1.4.E3LUSD	Sell	12.0000	1,000,000	MOT New York	TBA	TBA	TBA	TBA	0.000	0.000

FIG. 17



005007-87862960

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Execution Notification

Action: You Sell  
Instrument: UST.10,6[1/4],FEB,07.USD  
Counterparty: Morgan Guaranty Trust, Lon  
Quantity: 10,000,000  
Price: 105.140625  
Execution ID: E-19980507134120-9

Will-Do-More  
Counterparty may submit will-do-more

342

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Submit Reject

29

Close

FIG. 18

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Action: You Buy  
Instrument: SWP.1,12.DEM  
Counterparty: JP Morgan  
Quantity: 3,000,000  
Price: 3.4567  
Execution ID: EXN-1223

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First-Setting:	3.2312	3.2312
Bond Exchange: 9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036
Bond Exchange: 9% 9/2002		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

360

358

Submit Accept

FIG. 19

005007-87882960

Portfolio

1L-USD

Roll Clear Help

Setting	Inputed(mm)	Traded(mm)	Nel(mm)
Mon, Sep 8	15	25	10
Tue, Sep 9	-5	25	20
Wed, Sep 10	5	25	30
Thu, Sep 11	15	25	40
Fri, Sep 12	25	25	50
Mon, Sep 15	35	25	60
Tue, Sep 16	45	25	70

OK Cancel Apply

FIG. 20

00500T 81852960

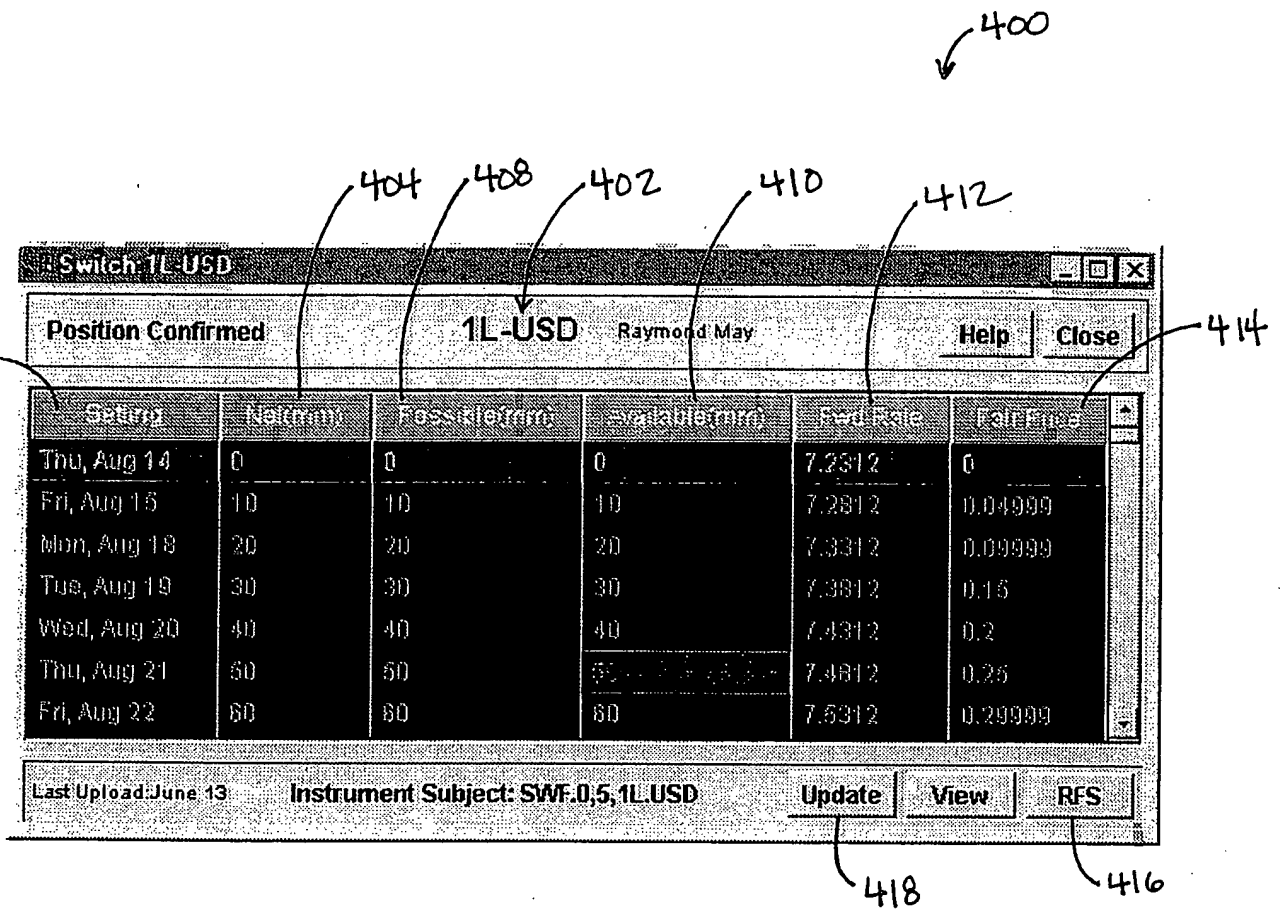


FIG. 21

**Auction:null**

Auction: Close Times: Aug 13, 3:00 [Help] [Close]

Queued Orders [Add] [Edit] [Cancel] [Submit] [Submit All]

Order ID	Price	Quantity	Action	Comment
*****	3.4355	12,000,000	Bid	Comment 3
*****	3.4354	12,000,000	Bid	Comment 4
*****	3.4365	12,000,000	Ask	Comment 5
*****	3.4364	12,000,000	Ask	Comment 6

Submitted Orders Time Remaining: [Cancel]

Order ID	Price	Quantity	Action	Comment
ORD-1	3.4353	12,000,000	Bid	Comment 1
ORD-2	3.4366	12,000,000	Ask	Comment 1

FIG. 22A

**Switch Auction** [C] [X] [A] [?] [F1] [F2] [F3] [F4]

ID: SWAUSD1L1 / Open: 5:31 AM Close: 5:37 AM

Flopt-CCY	Status	Date	Position	Results	Rate
1L-USD	FIVE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	

FIG. 22B

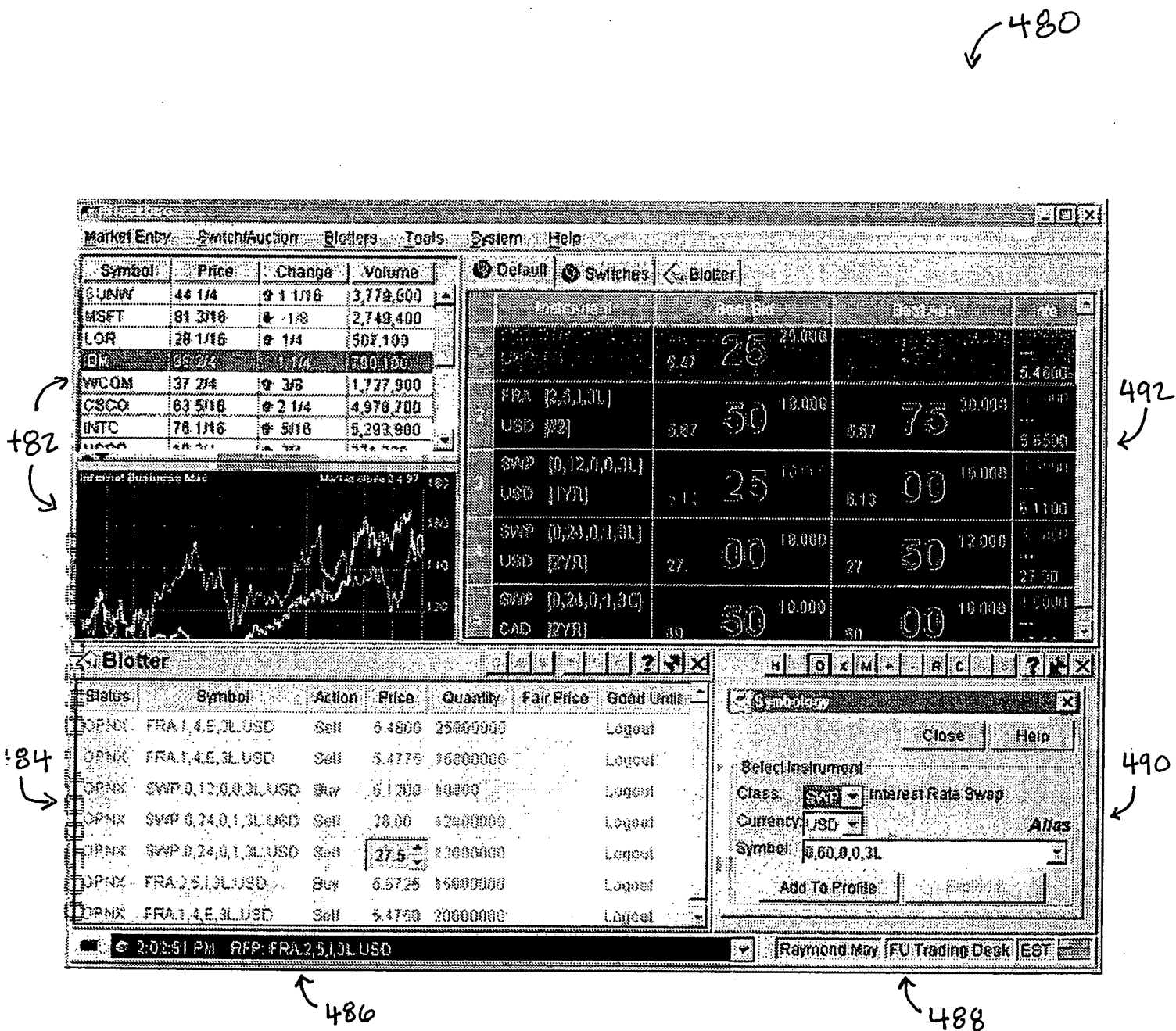


FIG. 23

00500T:8482960

502

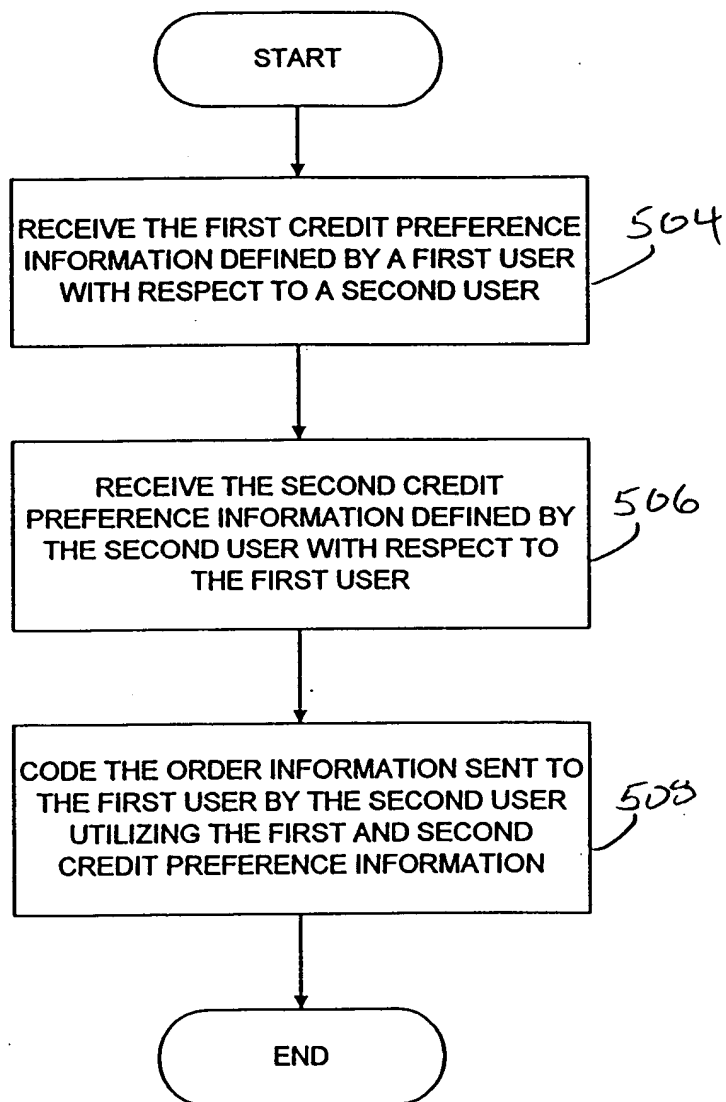


FIG. 24

005007-81862960

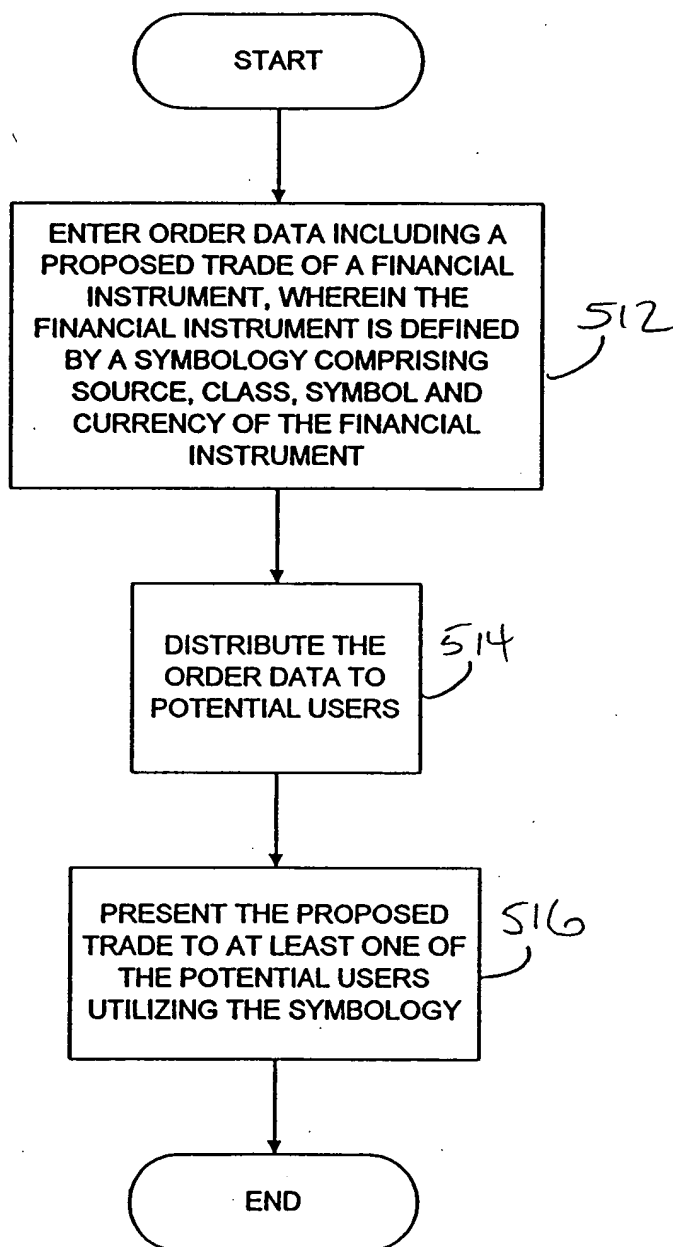


FIG. 25

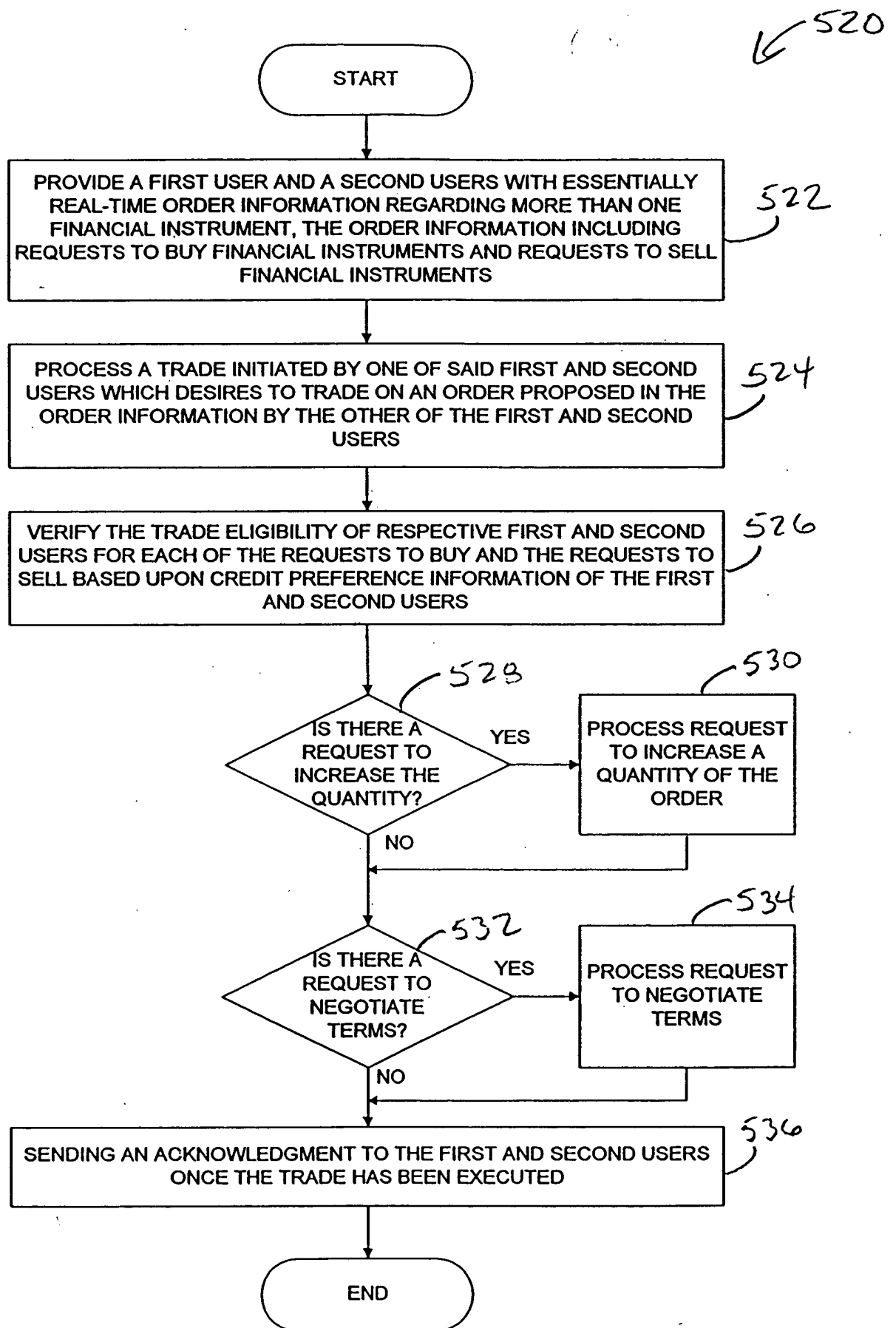


FIG. 26



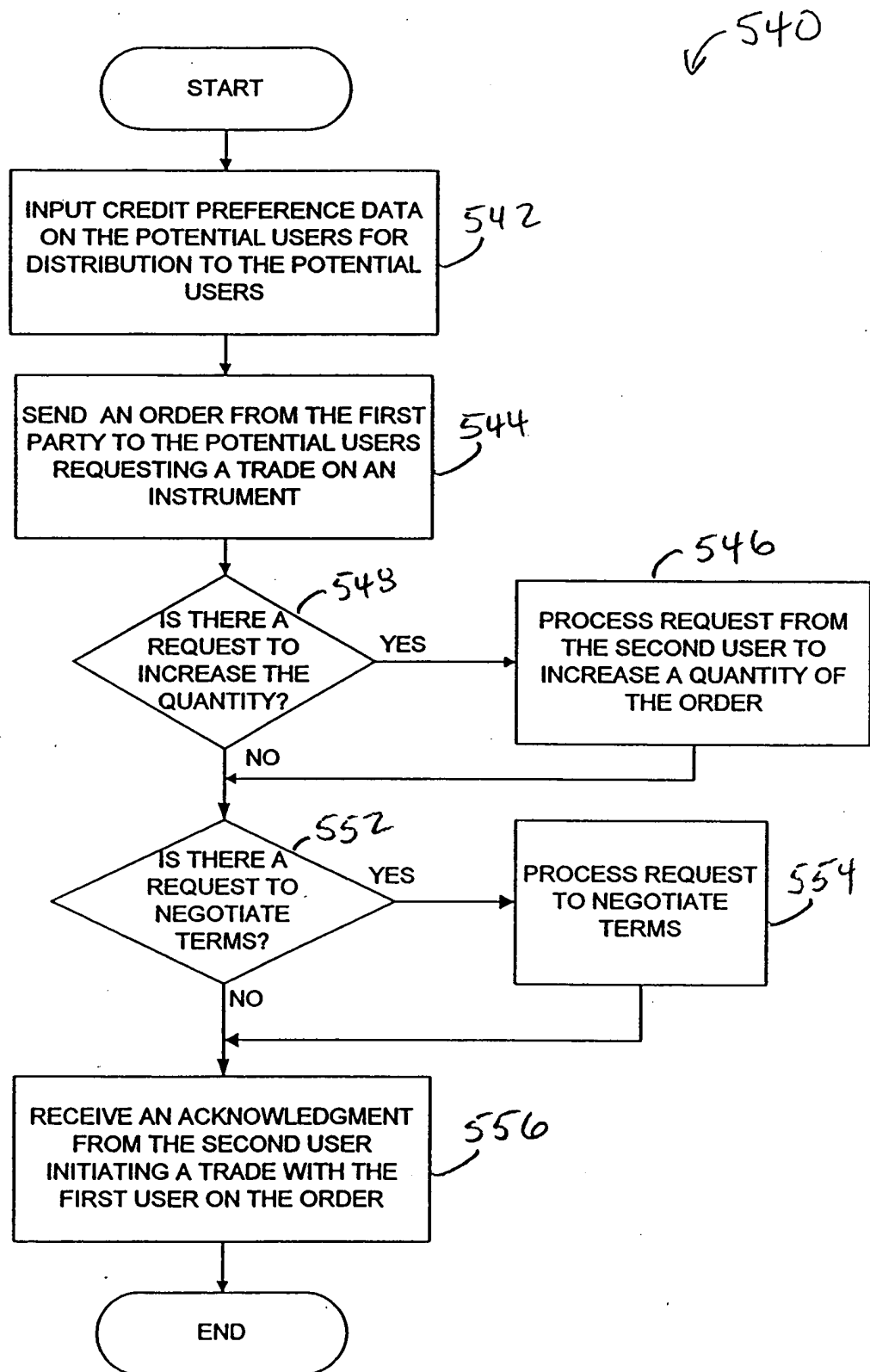


FIG. 27A

005007-84362960

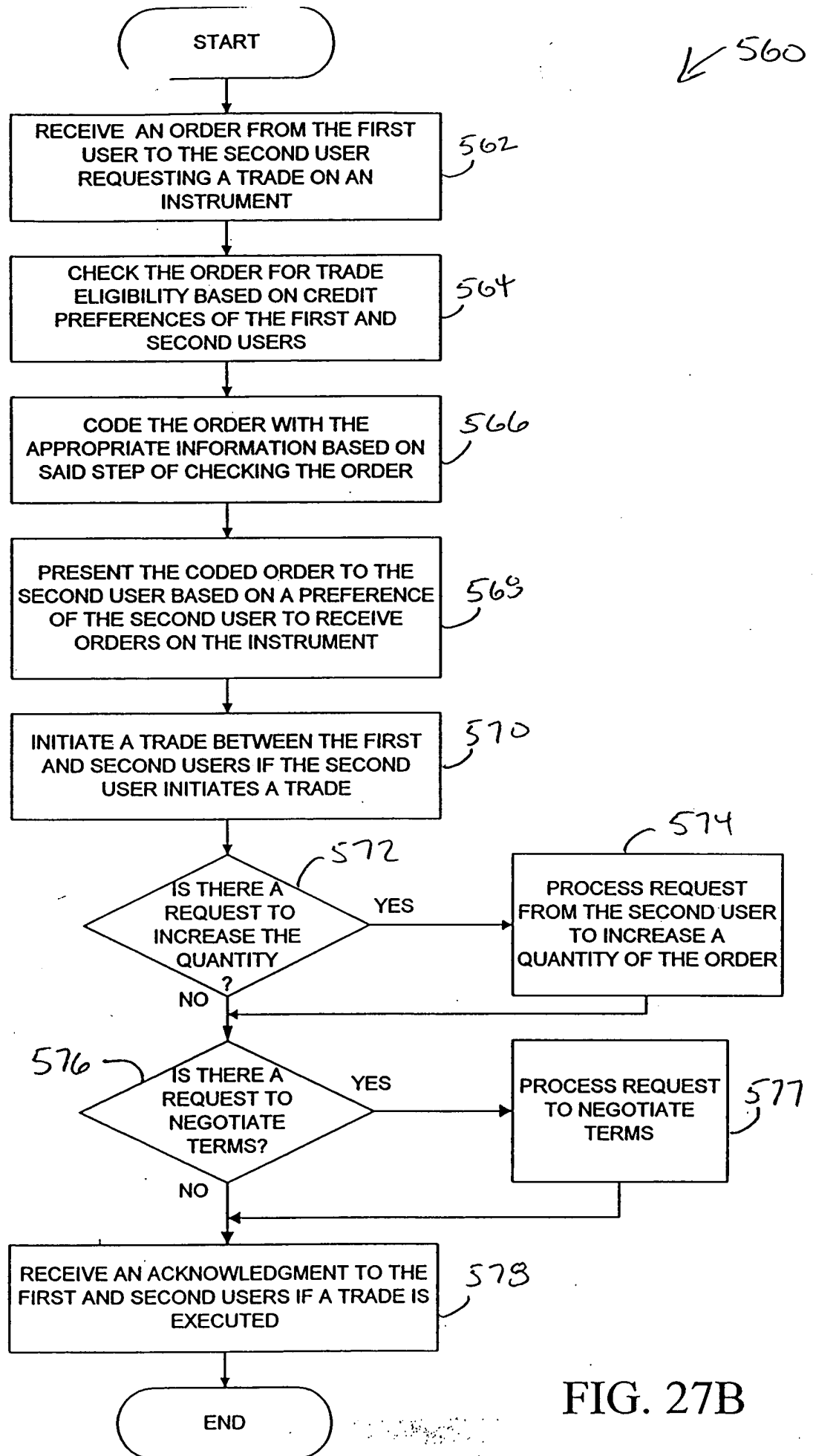


FIG. 27B

005001-31362960

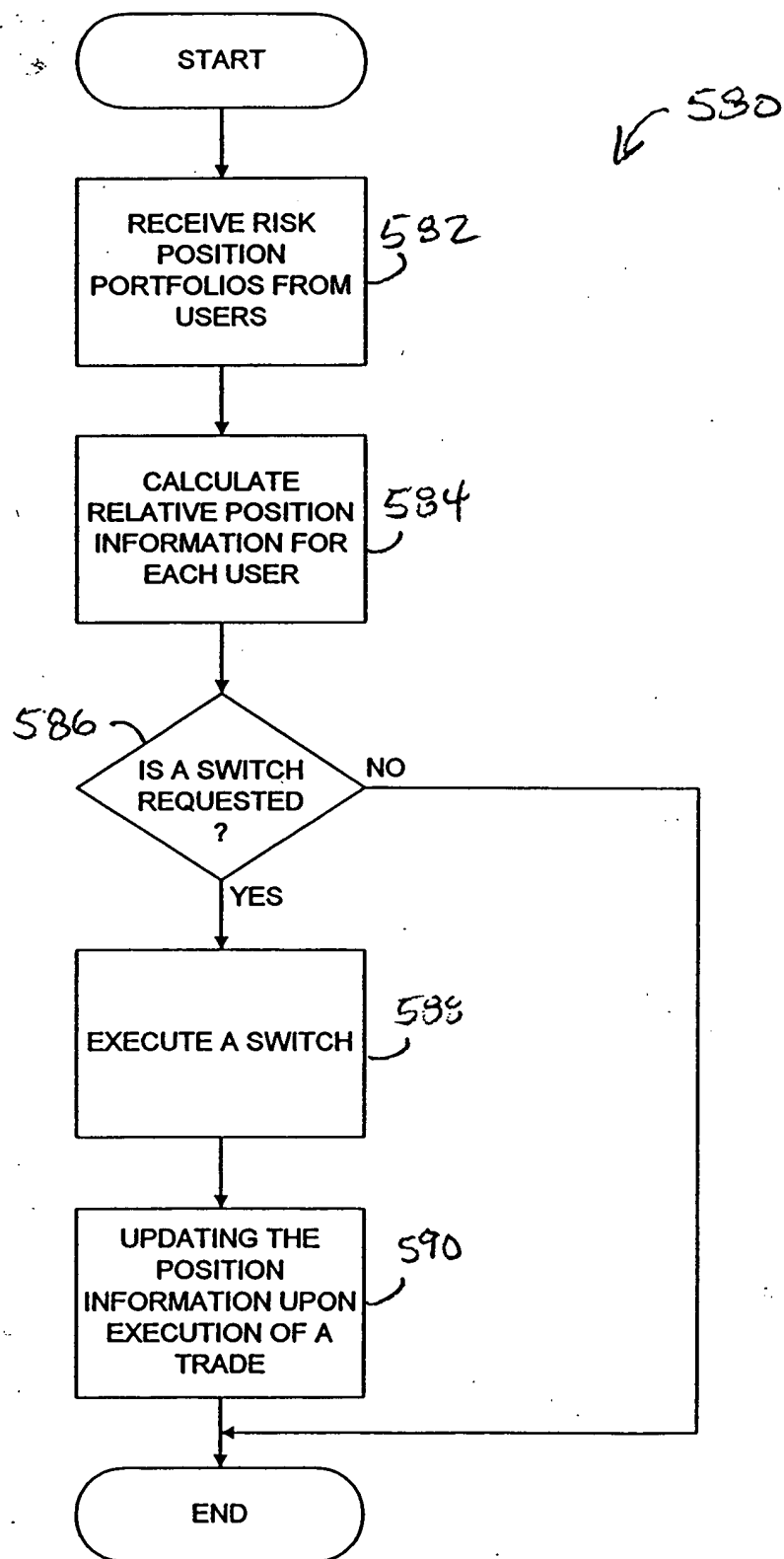


FIG. 28

600

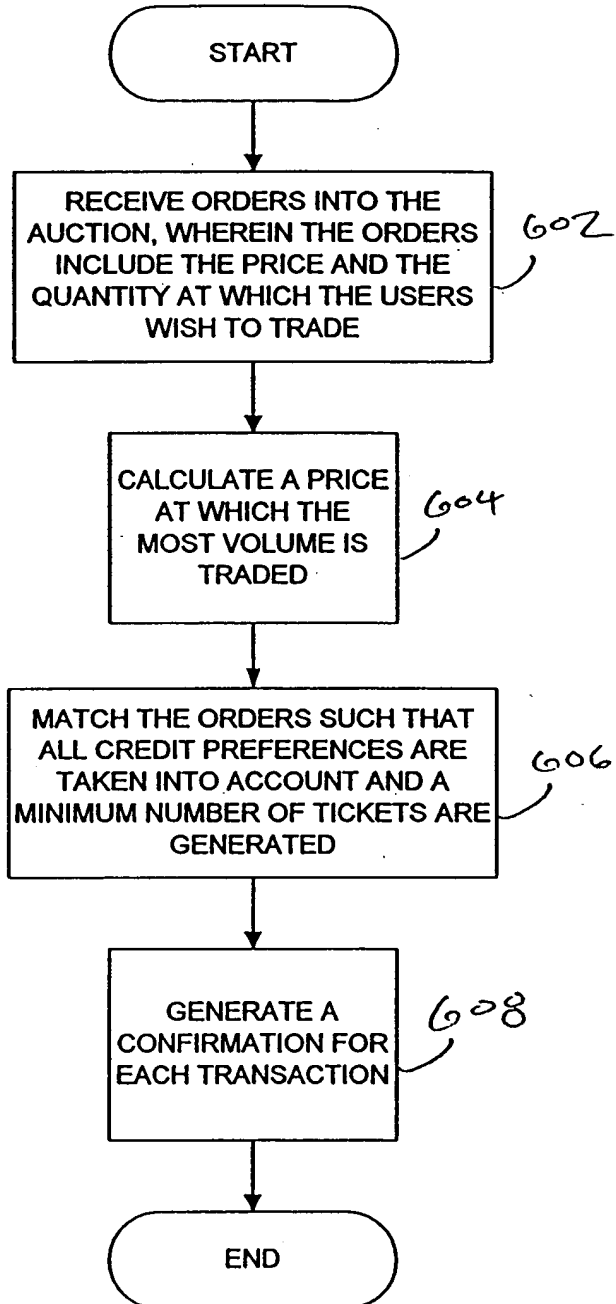


FIG. 29

005007-8762960

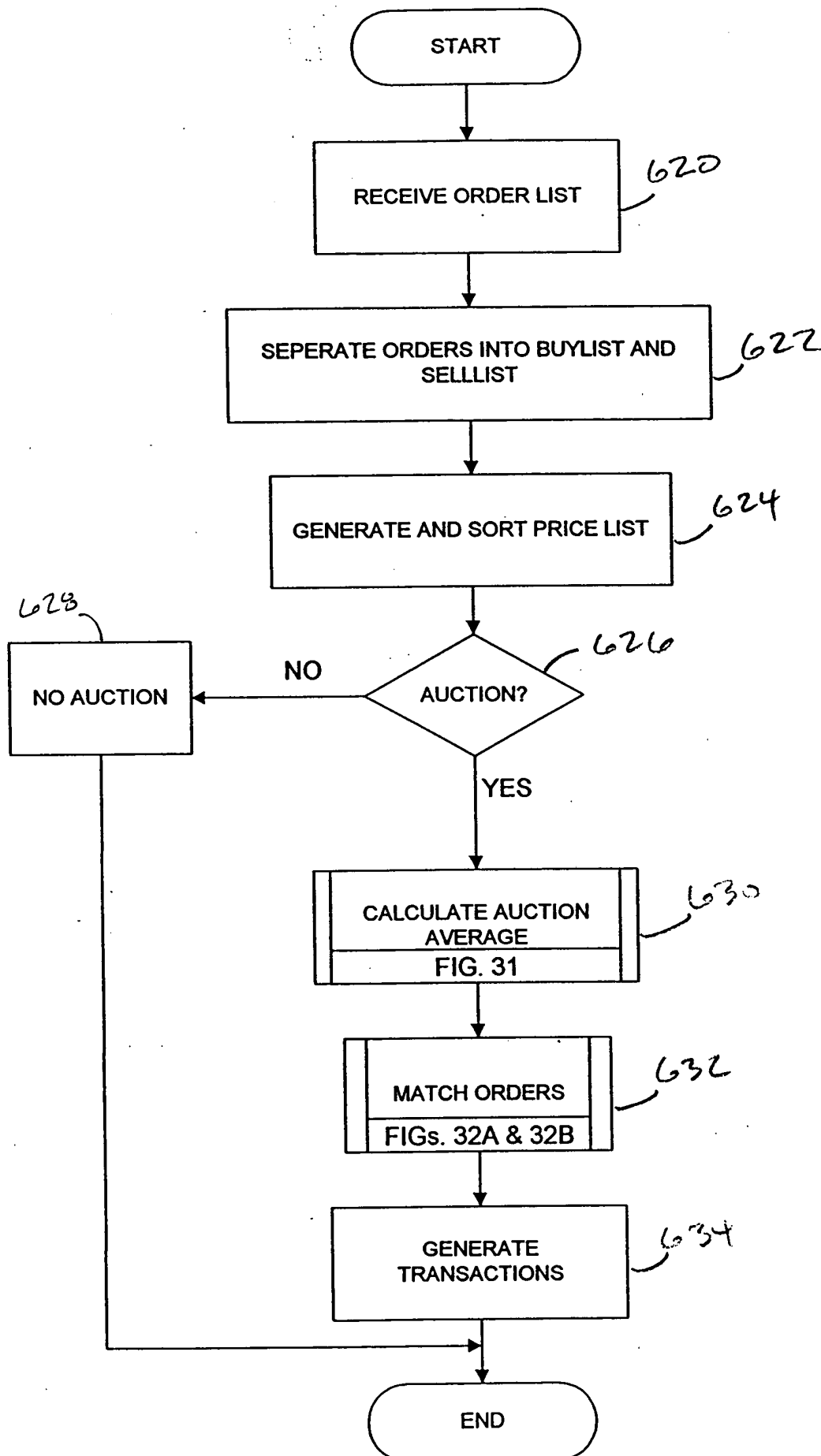


FIG. 30

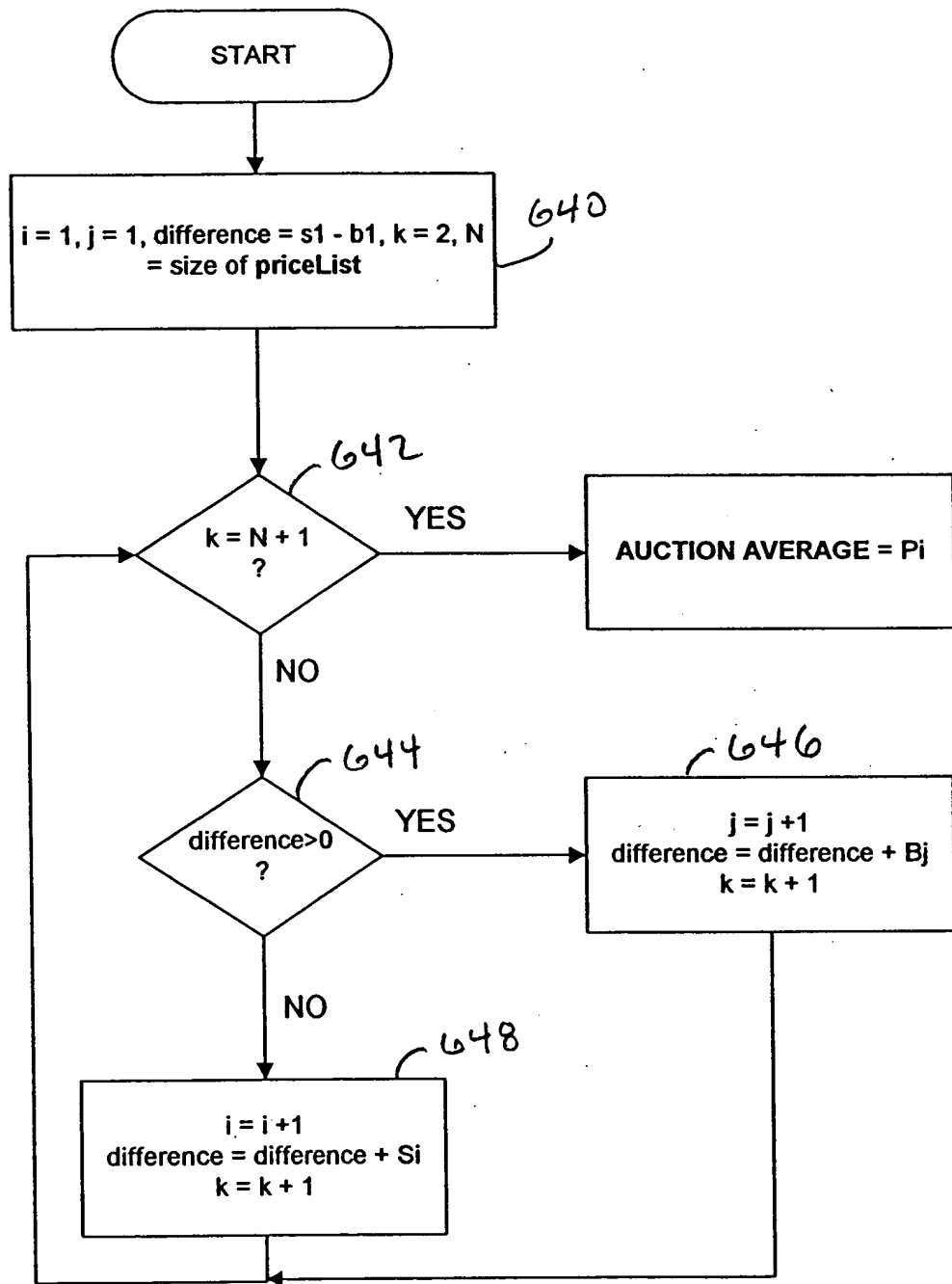


FIG. 31

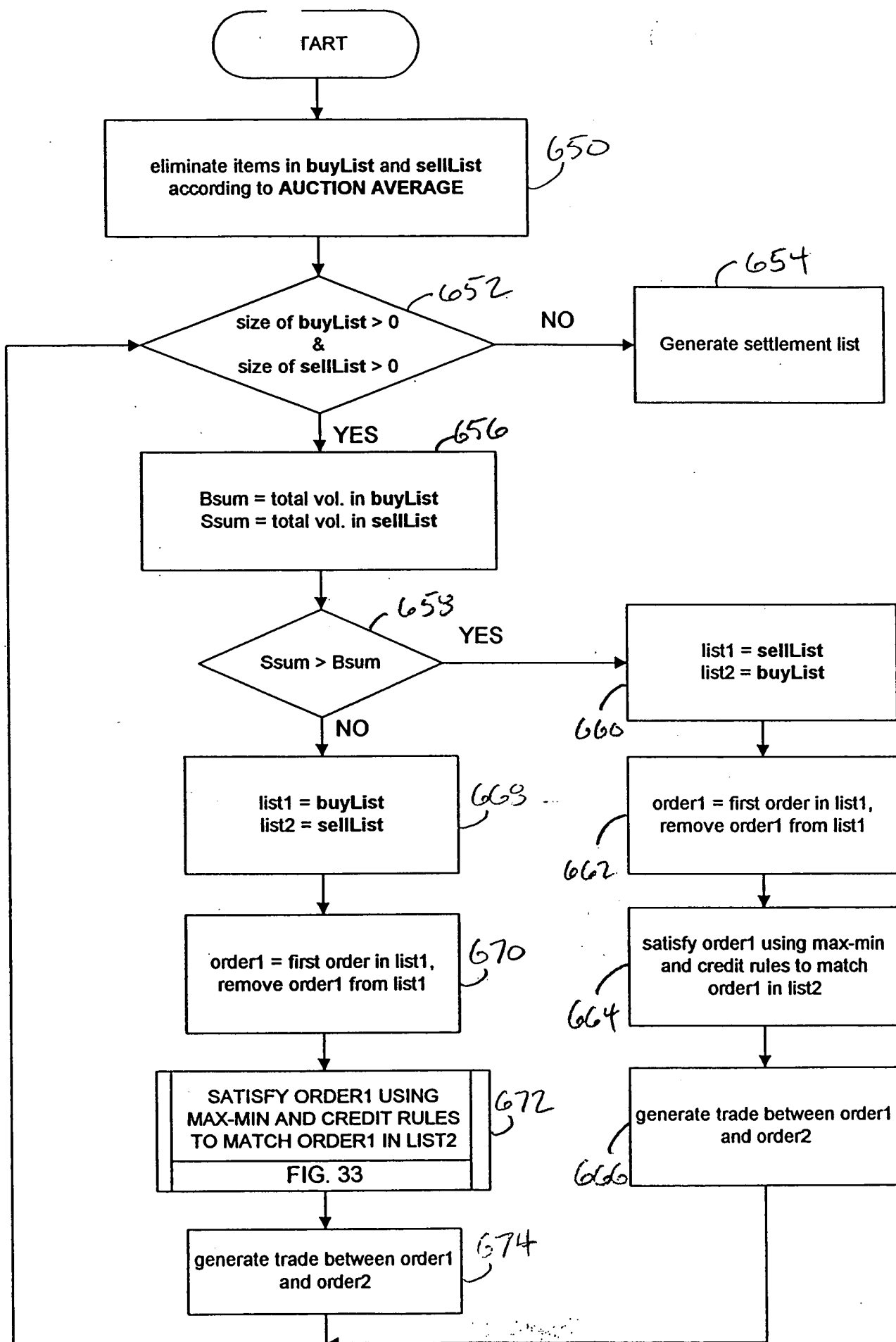


FIG. 32

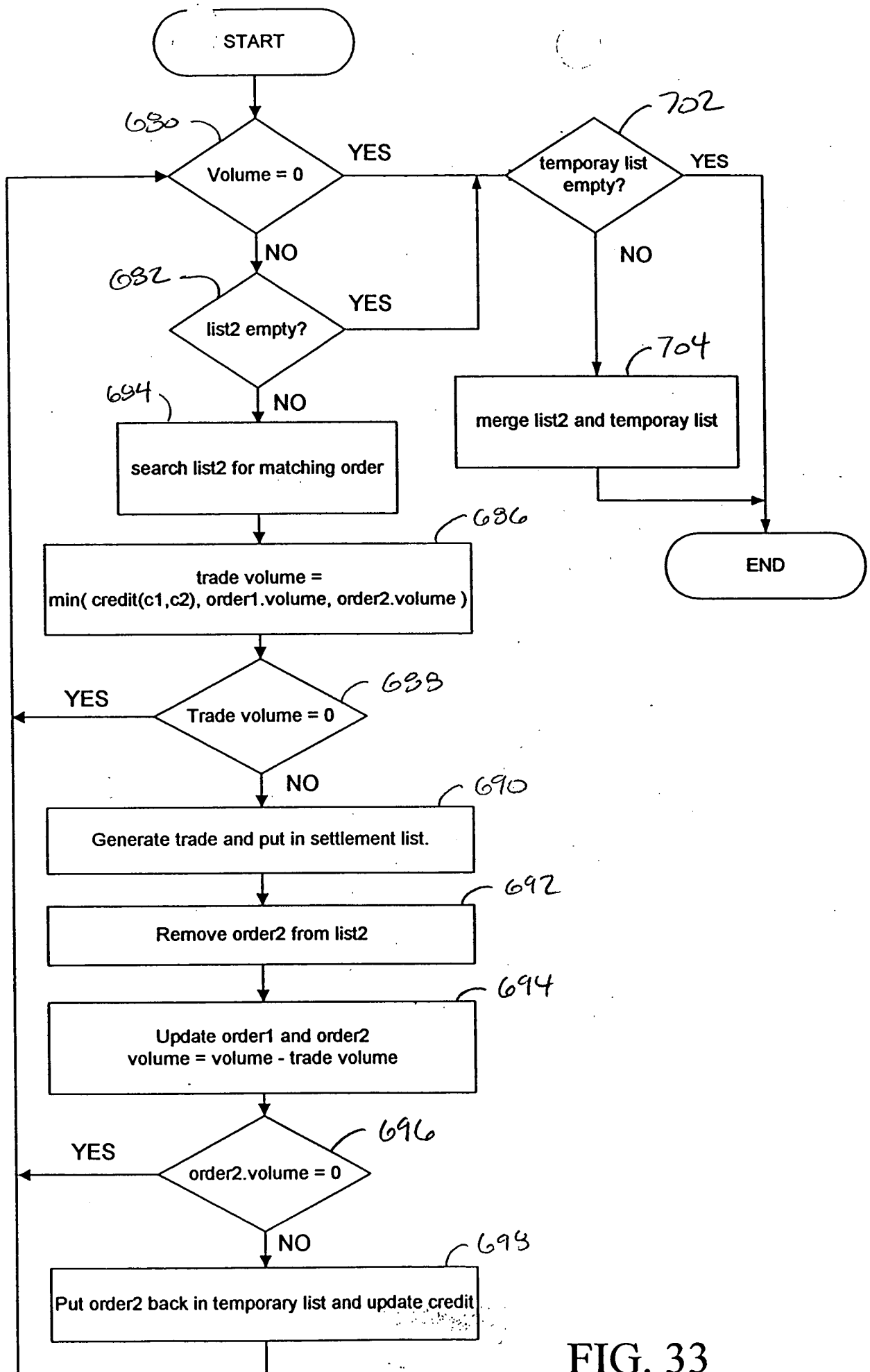


FIG. 33



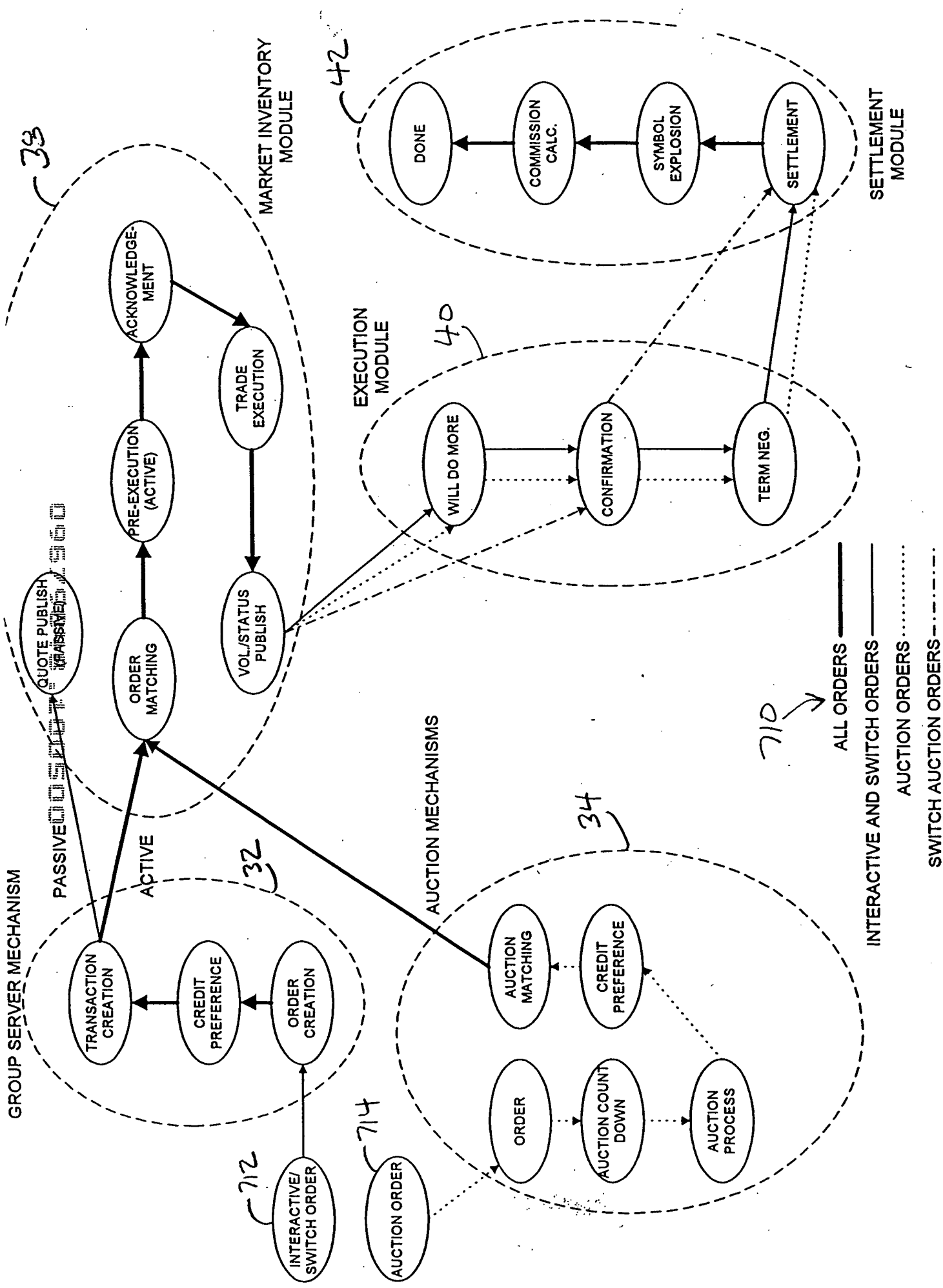


FIG. 34